# COMBINED SCHEDULE OF INVESTED ASSETS

#### at Fair Value September 30, 2006 (in thousands of dollars)

		TOTAL ASSETS UNDER FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE	TOTAL OTHER INVESTED ASSETS	TOTAL ASSETS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD	TOTAL ALL ASSETS
INVESTED ASSETS					
Short-term Fixed Income Pool	AY70	2,201,308	5,161	15,018	2,221,487
Intermediate-term Fixed Income Pool	AY72	3,162,824		-	3,162,824
Broad Market Fixed Income Pool	AY73	902,012	77,112	-	979,125
Retirement Fixed Income Pool	AY77	-	-	2,952,373	2,952,373
External Domestic Fixed Income Pool	AY74	-	-	-	-
Non-retirement Domestic Fixed Income Pool	SSGA	-	15,987	-	15,987
Tips	SSGA	-	-	4,133	4,133
High Yield Pool	AY9N/9P	-	-	260,740	260,740
International Fixed Income Pool	AY63	-	-	289,962	289,962
Tobacco Revenue Fixed Income	SSGA	16,379	-	-	16,379
Individually held debt securities and other instruments		671,421	100,010	-	771,432
Domestic Equity Pool	AY4A-4J/AY37-49	-	-	5,351,456	5,351,456
Non-retirement Domestic Equity Pool	SSGA	560,015	139,600	-	699,616
International Equity Pool A		-		2,177,692	2,177,692
SOA International Equity Pool	AY66	177,818	38,835	-	216,653
Emerging Markets Equity Pool	AY61/62	-		294,264	294,264
Private Equity Pool A	Y85/98/8B/8A	-	-	866,041	866,041
Real Estate Pool	AY82/9H	-	-	1,489,285	1,489,285
Other Investment Pool	AY9A/9B/9G	-	-	121,330	121,330
Absolute Return Pool	AY9D/9E/9F	-	-	371,615	371,615
Mortgage-related assets				30	30
Total Investments		7,691,778	376,706	14,193,940	22,262,424
Income receivable		9,797	966	46	10,809
Income earned, but not distributed from (to) other funds					
Total managed investments		7,701,575	377,671	14,193,986	22,273,233
Participant directed investments		-	-	2,582,193	2,582,193_
Total invested assets		7,701,575	377,671	16,776,179	24,855,426

TOTAL INCOME AND CHANGE IN ASSETS					
Short-term Fixed Income Pool	AY70	26,738	29	182	26,950
Intermediate-term Fixed Income Pool	AY72	74,015	258		74,273
Broad Market Fixed Income Pool	AY73	32,960	2,679	-	35,639
Retirement Fixed Income Pool	AY77	-	-	109,807	109,807
External Domestic Fixed Income Pool	AY74	-	-	(308)	(308)
Non-retirement Domestic Fixed Income Pool	SSGA	-	659	-	659
Tips	SSGA	-	-	133	133
High Yield Pool	AY9N/9P	-	-	6,294	6,294
International Fixed Income Pool	AY63	-	-	2,459	2,459
Tobacco Revenue Fixed Income	SSGA	210	-	-	210
Individually held debt securities and other instruments		5,302	2,534	-	7,836
Domestic Equity Pool	AY4A-4J/AY37-49	-	-	210,579	210,579
Non-retirement Domestic Equity Pool	SSGA	24,235	6,343	-	30,578
International Equity Pool	AY58/64/65/67/68/69	-	-	91,846	91,846
SOA International Equity Pool	AY66	5,274	1,209	-	6,483
Emerging Markets Equity Pool	AY61/62	-	-	15,234	15,234
Private Equity Pool	AY85/98/8B/8A	-	-	25,743	25,743
Real Estate Pool	AY82/9H	-	-	82,579	82,579
Other Investment Pool	AY9A/9B/9G	-	-	4,634	4,634
Absolute Return Pool	AY9D/9E/9F	-	-	2,350	2,350
Mortgage-related assets		-	-	-	-
Participant directed accounts		<u> </u>	-	97,404	97,404
Total investment income (loss)		168,735	13,711	648,938	831,384
Total invested assets, beginning of period		6,658,392	362,945	16,267,495	23,288,831
Net contributions (withdrawals)		874,448	1,015	(140,372)	735,091
Transfers from (to) other funds		-			-
Commission Recapture		1		119	120
Total invested assets, end of period		7,701,575	377,671	16,776,179	24,855,426

## INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

	_	CONSTITU	TIONAL BUDGET RESER	RVE FUND	_		PUBLIC	SCHOOL TRUS	T FUND	ALASKA	CHILDREN'S TR	RUST				
		MAIN	SUB ACCOUNT	TOTAL MAIN AND SUB FUNDS	GENERAL FUND AND OTHER NON- SEGREGATED INVESTMENTS	PERMANENT FUND DIVIDEND FUND <sup>(C)</sup>	PRINCIPAL	INCOME	TOTAL PRINCIPAL AND INCOME	PRINCIPAL	INCOME	TOTAL PRINCIPAL AND INCOME	INVESTMENT LOSS TRUST	POWER COST EQUALIZATION ENDOWMENT FUND	ILLINOIS CREEK MINE RESTORATION	ALASKA SPORT FISH CONSTRUCTION FUND
	CUSTODIAN ACCOUNT #'S	AY19	AY10		AY01	AY2G	AY08	AY09		AY06	AY07		AY28	AY13	AY9J	AY9V
INVESTED ASSETS																
Short-term Fixed Income Pool	AY70	226,935	259	227,194	1,311,385	36,357	1,537	12,070	13,607	33	363	396	10,352	-	635	62,962
Intermediate-term Fixed Income Pool  Broad Market Fixed Income Pool	AY72 AY73	1,304,194 366,765	184,604	1,304,194 551,369	1,727,794		180,829		180,829	2,112		2,112		54,691	_	
Retirement Fixed Income Pool	AY77	500,700	104,004	-			100,023		-	2,112		-		04,001		
External Domestic Fixed Income Pool	AY74			-					-			-				
Non-retirement Domestic Fixed Income Pool (g)	SSGA			-					-			-				
TIPS				-					-			-				
High Yield Pool	AY9N/9P			-					-			-				
International Fixed Income Pool	AY63			-					=			=				
Tobacco Revenue Fixed Income	SSGA			-	16,379				-			-				
Individually held debt securities and other instruments (a)	AV44 41/4V67 40			=	5,521	665,900			=			=				
Domestic Equity Pool Non-retirement Domestic Equity Pool (g)	AY4A-4J/AY37-49 SSGA		225,122	225,122			152,041		152,041	6,437		6,437		89,101	190	
	AY58/64/65/67/68/69		223,122				132,041		132,041	0,437		- 0,437		03,101	150	
SOA International Equity Pool	AY66		102,385	102,385					-	2,465		2,465		36,237	-	
Emerging Markets Equity Pool	AY61/62		,,,,,	-					-	,		-				
Private Equity Pool	AY85/98/8B/8A			-					-			-				
Real Estate Pool	AY82/9H			-					-			-				
Other Investment Pool Absolute Return Pool	AY9A/9B/9G			-					•			-				
Mortgage-related assets	AY9D/9E/9F			-					·			<u>-</u>				
Total Investments		1,897,894	512,370	2,410,264	3,061,079	702,257	334,408	12,070	346,478	11,047	363	11,410	10,352	180,030	825	62,962
Income receivable		977	1	978	4,945	347	689	52	742	29	2	31	49	-	3	281
Income earned, but not distributed from (to) other funds					5,746	(5,746)	(1,631)	1,631	-	(53)	53	-				
Total managed investments		1,898,871	512,371	2,411,242	3,071,771	696,858	333,466	13,753	347,220	11,024	417	11,441	10,400	180,030	828	63,243
Participant directed investments				-					-			<u>-</u>				
Total invested assets		1,898,871	512,371	2,411,242	3,071,771	696,858	333,466	13,753	347,220	11,024	417	11,441	10,400	180,030	828	63,243
INCOME AND CHANGES IN ASSETS							COMBINED SO			OME AND CHANGES trough September 30, of dollars)		D ASSETS				
Short-term Fixed Income Pool	AY70	2,979	4	2,982	14,453	786	17	149	165	-	5	5	157	-	10	869
Intermediate-term Fixed Income Pool	AY72	30,218		30,218	40,046											
Broad Market Fixed Income Pool	AY73	13,224	6,656	19,880			6,520		6,520	77		77		2,171	-	
Retirement Fixed Income Pool  External Domestic Fixed Income Pool	AY77 AY74			-												
Non-retirement Domestic Fixed Income Pool (g)	SSGA			-												
TIPS				-												
High Yield Pool	AY9N/9P			-												
International Fixed Income Pool	AY63			-												
Tobacco Revenue Fixed Income	SSGA			-	210											
Individually held debt securities and other instruments	AY4A-4J/AY37-49			-	-	5,302										
Domestic Equity Pool Non-retirement Domestic Equity Pool	SSGA		10,003	10,003			6,786		6,786	287		287		3,959	9	
International Equity Pool	AY58/64/65/67/68/69		.0,000	-			0,100		0,100			20.		3,000	•	
SOA International Equity Pool	AY66		3,189	3,189						77		77		1,129		
Emerging Markets Equity Pool	AY61/62			-												
Private Equity Pool	AY85/98/8B/8A			-												
Real Estate Pool Other Investment Pool	AY82/9H AY9A/9B/9G			-												
Absolute Return Pool	AY9D/9E/9F			-												
Mortgage-related assets				-												
Participant directed accounts				-												
Total investment income (loss)		46,421	19,852	66,273	54,709	6,089	13,323	149	13,472	441	5	446	157	7,259	18	869
Total invested assets, beginning of period		1,774,506	492,519	2,267,025	2,865,785	12,480	320,379	10,102	330,482	10,653	430	11,083	11,485	184,457	860	62,402
Net contributions (withdrawals)		77,944	-	77,944	147,896	684,378	3,283	(17)	3,266	9	(96)	(88)	(1,241)	(11,686)	(50)	(27)
Transfers from (to) other funds  Commission Recapture (b)		-			3,381	(6,089)	(3,519)	3,519	-	(79)	79	-				<u>-</u>
		1,898,871	<u>1</u> 512,371	2,411,242	3,071,771	606.050	222 466	12.752	347,220	11,024	417	11,441	10,400	180,030	828	62 242
Total invested assets, end of period		1,098,071	J12,3/1	2,411,242	3,0/1,7/1	696,858	333,466	13,753	341,220	11,024	41/	11,441	10,400	180,030	828	63,243

- (a) Individually held fixed income securities including U.S. Government debt, Federal Agency debt, CDs, repos or overnight LMCS sweep, net Cash in-transit, and compensating balances.
  (b) Commission fee rebates related to trades flowing through the Domestic and International Equity Pools.
  (c) General Fund investment held outside of the GeFONSI investment pool.
  (d) Includes EVOS Research, EVOS Habitat and EVOS Koniag Investments
  (e) Custodian is State Street Bank, assets are reported at amortized cost.
  (f) Custodian is USBank.

- (g) Investment represents shares in a Common Trust Fund, a passively managed index fund.

# INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

							INT	ERNATIONAL AIRPO	ORTS						
		•						BOND PROCEEDS							
	REVENUE / REPAIR & REPLACEMENT / DEVELOPMENT	DEVELOPMENT	Series 1999A	Series 1999B	Series 1999C	Series 2002A	Series 2002B	Series 2002 Reserve	Series 2003A	Series 2003B	Series 2003 Reserve	Series 2006 AMT	Series 2006 NON- AMT	Series 2006 VARIABLE RATE	INTERNATIONAL AIRPORT TOTALS
	AY04/05	AY9M	AY14	AY20	AY18	AY2B	AY2A	AY2E	AY2P	AY2R	AY2U	AY9W	AY9X	AY9Y	_
INVESTED ASSETS	5														
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool		1,515 44,806	4,368	4,374	669	6,459	48,327	13,563	3,997	10,590	3,917	119,568	74,977	49,924	346,185 130,836
Broad Market Fixed Income Pool		,	-	-	-	-	=	-	-	-	-				-
Retirement Fixed Income Pool															-
External Domestic Fixed Income Pool  Non-retirement Domestic Fixed Income Pool															-
TIPS	3														-
High Yield Pool International Fixed Income Pool															-
Tobacco Revenue Fixed Income															-
Individually held debt securities and other instruments	3														-
Domestic Equity Pool															-
Non-retirement Domestic Equity Pool International Equity Pool															-
SOA International Equity Pool															-
Emerging Markets Equity Pool															-
Private Equity Pool Real Estate Pool															-
Other Investment Pool															-
Absolute Return Pool															-
Mortgage-related assets		40.000	4.000	4.074		0.450	40.007	40.500	2.007	40.500	2.047	440.500	74.077	40.004	477.004
Total Investments Income receivable		46,320 8	4,368 20	4,374 20	669	6,459 29	48,327 217	13,563 61	3,997 18	10,590 49	3,917 18	119,568 548	74,977 339	49,924 223	477,021 1,591
Income earned, but not distributed from (to) other funds		-						Ů.	.0		.0	0.0			-
Total managed investments		46,329	4,388	4,394	672	6,488	48,544	13,624	4,015	10,639	3,934	120,116	75,316	50,147	478,613
Participant directed investments  Total invested assets		46,329	4,388	4,394	672	6,488	48,544	13,624	4,015	10,639	3,934	120,116	75,316	50,147	478,613
Total invested assets	30,001	40,020	4,000	4,004	072	0,400	40,044	10,024	4,010	10,000	0,004	120,110	10,010	50,147	410,010
					(	COMBINED SCHED	OULE OF INVESTM or the period July				ETS				
NACONE AND CHANGES IN ACCESS	_						(in th	nousands of dol	lars)						
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool		43	63	60	9	89	676	187	56	154	54	1,708	1,048	689	4,925
Intermediate-term Fixed Income Pool		1,036	-		-	-	-	107	30	134	34	1,700	1,040	003	2,948
Broad Market Fixed Income Pool			-	-	-	-	-	-	-	-	-				
Retirement Fixed Income Pool  External Domestic Fixed Income Pool															
Non-retirement Domestic Fixed Income Pool															
TIPS	3														
High Yield Pool															
International Fixed Income Pool Tobacco Revenue Fixed Income															
Individually held debt securities and other instruments															
Domestic Equity Pool	l														
Non-retirement Domestic Equity Pool International Equity Pool															
SOA International Equity Pool															
Emerging Markets Equity Pool	l														
Private Equity Pool Real Estate Pool															
Other Investment Pool															
Absolute Return Pool	l														
Mortgage-related assets															
Participant directed accounts  Total investment income (loss)		1,080	63	60	9	89	676	187	56	154	54	1,708	1,048	689	7,873
Total investment income (loss)	•	48,810	4,637	4,333	732	6,531	49,142	13,437	4,005	11,356	3,880			49,458	481,584
Net contributions (withdrawals)	) 1	(3,561)	(312)	-	(70)	(133)	(1,275)	-		(871)	-				(13,552)
Transfers from (to) other funds		-										-			2,708
Commission Recapture  Total invested assets, end of period		46,329	4,388	4,394	672	6,488	48,544	13,624	4,015	10,639	3,934	120,116	75,316	50,147	478,613
rotal invested assets, end of period	30,007	40,329	4,368	4,394	0/2	0,408	40,044	13,024	4,015	10,039	3,934	120,116	75,316	30,147	4/0,013

- (a) Individually held fixed income securities including U.S. Government debt, Federal Agency debt, CDs, repos or overnight LMCS sweep, net Cash in-transit, and compensating balances. (b) Commission fee rebates related to trades flowing through the Domestic and International Equity Pools.
  (c) General Fund investment held outside of the GeFONSI investment pool.
  (d) Includes EVOS Research, EVOS Habitat and EVOS Koniag Investments
  (e) Custodian is State Street Bank, assets are reported at amortized cost.
- (f) Custodian is USBank.
- (g) Investment represents shares in a Common Trust Fund, a passively managed index fund.

			INVESTMENTS UN					•	,			D ASSETS		
	DETID	EMENT HEALTH INSURANC	`E	Series 2	GENERAL OBLIGATION BOND	Series 2003B		TOTAL ASSETS						
	MAJOR MEDICAL		TOTAL	EDUCATION AND MUSEUM FACILITY	TRANSPORTATION PROJECTS	ACCELERATED TRANSPORTATION	TOTAL	UNDER FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE	UNIVERSITY OF ALASKA TRUST	ALASKA STUDENT LOAN CORPORATION (e)	ALASKA STUDENT LOAN CORPORATION (f)	EXXON VALDEZ OIL SPILL INVESTMENT FUND <sup>(d)</sup>	MENTAL HEALTH TRUST RESERVE FUND	TOTAL OTHER INVESTED ASSETS
	AY03	AY11		AY2N	AY2O	AY2M			AY12	AY15/2F/2V/9R	AYT1-4	AY02/2H/2J	AY2L	
INVESTED ASSET														
Short-term Fixed Income Po		2,691	70,831	44,723	49,242	27,437	121,401	2,201,308 3,162,824	1			2,064	3,095	5,161
Broad Market Fixed Income Po		43,928	113,010	_	-		-	902,012				67,953	9,159	77,112
Retirement Fixed Income Po		10,020	-				-	-				01,000	5,.55	
External Domestic Fixed Income Po	ol		-				-	-						-
Non-retirement Domestic Fixed Income Po			-				-	-	15,987				-	15,987
High Yield Po			-				-							
International Fixed Income Po			-				-	-						
Tobacco Revenue Fixed Incom			-				-	16,379						
ndividually held debt securities and other instrumen			-				-	671,421		9,131	90,879			100,010
Domestic Equity Po		63,970	87,124				-	560,015	33,690			91,779	14,131	139,600
International Equity Po		03,970	67,124				-	-	33,090			91,779	14,131	139,000
SOA International Equity Po		26,940	36,731				-	177,818				34,241	4,594	38,835
Emerging Markets Equity Po			-				-	-						
Private Equity Po			=				-	-						
Real Estate Po			-				-	-						
Other Investment Po Absolute Return Po			-				-	-						
Mortgage-related asse			-				-	<u> </u>						
Total Investmen		137,531	307,697	44,723	49,242	27,437	121,401	7,691,778	49,678	9,131	90,879	196,038	30,979	376,706
Income receivab		8	273	206	227	125	557	9,797	-	2	949	1	14	966
ome earned, but not distributed from (to) other fund Total managed investmen		137,539	307,970	44,929	49,468	27,562	121,959	7,701,575	49,678	9,134	91,828	196,039	30,993	377,671
Participant directed investmen	_	137,539	307,970	44,929	49,468	27,562	121,959	7,701,575	49,678	9,134	91,828	196,039	30,993	
Total invested asse	,			,		,						,		377,671
					COMBINED	for the period July			ASSETS					
INCOME AND CHANGES IN ASSE		0.5					4.040							29
Short-term Fixed Income Po Intermediate-term Fixed Income Po		25	543 804	676	761	406	1,843	26,738	-			1	28	29
Broad Market Fixed Income Po		1,584	4,312	<u>-</u>			_							
Retirement Fixed Income Po					-	-	-	74,015 32,960				2,466	258	258
External Domestic Fixed Income Po			-		-	-		74,015 32,960 -				2,466		258
Non-retirement Domestic Fixed Income Po			-		-	-	- - -	32,960 - -				2,466	258 213	258 2,679
TIE	ol						-	32,960	659			2,466	258	258 2,679
TIF	ol S		- -					32,960 - - - -	659			2,466	258 213	258 2,679
High Yield Po	ol S ol		-				- - -	32,960 - -	659			2,466	258 213	258 2,679
High Yield Po	ol S ol ol		- -					32,960 - - - - -	659			2,466	258 213	258 2,679
High Yield Po International Fixed Income Po Tobacco Revenue Fixed Incon	ol S ol ol e						- - - -	32,960 - - - -	659	154	2,380	2,466	258 213	258 <b>2,679</b> 659
High Yield Po International Fixed Income Po Tobacco Revenue Fixed Incon ndividually held debt securities and other instrumen Domestic Equity Po	ol S ol e e s						- - - - - - -	32,960 - - - 210 5,302		154	2,380		258 213	258 2,679 659 2,534
High Yield Po International Fixed Income Po Tobacco Revenue Fixed Incom Idividually held debt securities and other instrumen Domestic Equity Po Non-retirement Domestic Equity Po	ol S S ol ol e e s s ol ol	2,797	- - - - 3,190				- - - - - - - - -	210 5,302 24,235	659 1,497	154	2,380	2,466 4,134	258 213	258 2,679 659 2,534
High Yield Po International Fixed Income Po Tobacco Revenue Fixed Incon Individually held debt securities and other instrumen Domestic Equity Po Non-retirement Domestic Equity Po International Equity Po	ol S S ol ol e s ol ol ol ol ol ol ol ol ol ol ol ol ol		- - - - - 3,190				- - - - - - - - - - - - - - - - - - -	32,960 - - - - 210 5,302 - 24,235		154	2,380	4,134	258 213	258 2,679 659 2,534 6,343
High Yield Po International Fixed Income Po Tobacco Revenue Fixed Incom ndividually held debt securities and other instrumen Domestic Equity Po Non-retirement Domestic Equity Po International Equity Po SOA International Equity Po	ol S	2,797 839	- - - - 3,190 - 880				- - - - - - - - - - - - - - - - - - -	32,960 - - - 210 5,302 24,235 - - 5,274		154	2,380		258 213	258 2,679 659 2,534 6,343
High Yield Po International Fixed Income Po Tobacco Revenue Fixed Incom adividually held debt securities and other instrumen Domestic Equity Po Non-retirement Domestic Equity Po International Equity Po SOA International Equity Po Emerging Markets Equity Po	ol S		- - - - - 3,190				- - - - - - - - - - - - - - - - - - -	32,960 - - - - 210 5,302 - 24,235		154	2,380	4,134	258 213	258 2,679 659 2,534 6,343
High Yield Po International Fixed Income Po Tobacco Revenue Fixed Incom ndividually held debt securities and other instrumen Domestic Equity Po Non-retirement Domestic Equity Po International Equity Po SOA International Equity Po	ol S S S S S S S S S S S S S S S S S S S		- - - - - 3,190 - 880				- - - - - - - - - - - - - - - - - - -	32,960 - - - 210 5,302 - 24,235 - 5,274		154	2,380	4,134	258 213	258 2,679 659 2,534 6,343
High Yield Po International Fixed Income Po Tobacco Revenue Fixed Income ndividually held debt securities and other instrumen Domestic Equity Po Non-retirement Domestic Equity Po International Equity Po SOA International Equity Po Emerging Markets Equity Po Private Equity Po Real Estate Po Other Investment Po	ol SS ol		3,190 - - 880 -				- - - - - - - - - - - - - - - - - - -	32,960 - - 210 5,302 - 24,235 5,274		154	2,380	4,134	258 213	258 2,679 659 2,534 6,343 1,209
High Yield Po	ol SS		3,190 - 880 - -					32,960 - - - 210 5,302 24,235 - - - - -		154	2,380	4,134	258 213	258 2,679 659 2,534 6,343
High Yield Po	ol SS		- - - - 3,190 - - 880 - - -					32,960 210 5,302 - 24,235 - 5,274		154	2,380	4,134	258 213	258 2,679 659 2,534 6,343 1,209
High Yield Pot International Fixed Income Pot Tobacco Revenue Fixed Income Pot Tobacco Revenue Fixed Income Individually held debt securities and other instrumen Domestic Equity Pot International Equity Pot SOA International Equity Pot SoA International Equity Pot Emerging Markets Equity Pot Private Equity Pot Real Estate Pot Other Investment Pot Absolute Return Pot Mortgage-related asset Participant directed account	ol S S S S S S S S S S S S S S S S S S S	839	- - - 3,190 - - 880 - - -	675	764			32,960 - - - 210 5,302 - 24,235 - 5,274	1,497			4,134 1,088	258 213	258 2,679 659 2,534 6,343
High Yield Pot International Fixed Income Pot Tobacco Revenue Fixed Income Pot Tobacco Revenue Fixed Income dividually held debt securities and other instrumen Domestic Equity Pot International Equity Pot SOA International Equity Pot SOA International Equity Pot Emerging Markets Equity Pot Private Equity Pot Real Estate Pot Other Investment Pot Absolute Return Pot Mortgage-related asset Participant directed account Total investment income (loss	ol S S S S S S S S S S S S S S S S S S S	839 5,245	3,190 - - - - - - - - - - - - - - - - - - -	676 52 604	761 63 704	406	- - - - - - - - - - - - - - - - - - -	32,960  210 5,302 - 24,235 - 5,274	1,497	154	2,380	4,134 1,088 7,689	258 213 - 712 121	258 2,679 659 2,534 6,343 1,209
High Yield Pot International Fixed Income Pot Tobacco Revenue Fixed Income Pot Tobacco Revenue Fixed Income Individually held debt securities and other instrumen Domestic Equity Pot International Equity Pot International Equity Pot SOA International Equity Pot Soal International Equity Pot Real Estate Pot Private Equity Pot Real Estate Pot Other Investment Pot Absolute Return Pot Mortgage-related asset Participant directed account Total investment income (los Total invested assets, beginning of period investment income (los Total invested assets, beginning of period investment income (los Total invested assets, beginning of period individual investment income (los Total invested assets, beginning of period investment income (los Total invested assets, beginning of period in the priod in	od S S S S S S S S S S S S S S S S S S S	839 5,245 128,477	- - - 3,190 - 880 - - - - - - - - - - - - - - - -	52,694	63,704	406 33,282	- - - - - - - - - - - - - - - - - - -	32,960  210 5,302 - 24,235 - 5,274 168,735 6,658,392	1,497 2,156 50,022	154 7,897	2,380 86,331	4,134 1,088 7,689 189,035	258 213	258 2,679 - 659 - 2,534 - 6,343 - 1,209 - - - - - - - 13,711
High Yield Pot International Fixed Income Pot Tobacco Revenue Fixed Income Pot Tobacco Revenue Fixed Income Individually held debt securities and other instrumen Domestic Equity Pot International Equity Pot International Equity Pot SOA International Equity Pot Emerging Markets Equity Pot Private Equity Pot Real Estate Pot Other Investment Pot Absolute Return Pot Mortgage-related asset Participant directed account Total investment income (los	od SS	839 5,245	3,190 - - - - - - - - - - - - - - - - - - -			406	- - - - - - - - - - - - - - - - - - -	32,960  210 5,302 - 24,235 - 5,274	1,497	154	2,380	4,134 1,088 7,689	258 213 - 712 121 1,332 29,661	258 2,679 - 659 - 2,534 - 6,343 - 1,209
High Yield Pc International Fixed Income Pc Tobacco Revenue Fixed Income Individually held debt securities and other instrumen Domestic Equity Pc Non-retirement Domestic Equity Pc International Equity Pc SOA International Equity Pc Emerging Markets Equity Pc Private Equity Pc Real Estate Pc Other Investment Pc Absolute Return Pc Mortgage-related assee Participant directed account Total investment income (los Total invested assets, beginning of perion Net contributions (withdrawal	od SS	839 5,245 128,477	3,190 - - 3,190 - 880 - - - - - - - - - - - - - - - -	52,694	63,704	406 33,282	- - - - - - - - - - - 1,843 149,680 (29,564)	32,960  210 5,302 - 24,235 - 5,274	1,497 2,156 50,022	154 7,897	2,380 86,331	4,134 1,088 7,689 189,035	258 213 - 712 121 1,332 29,661	258 2,679 - 659 - 2,534 - 6,343 - 1,209 - - - 13,711 362,945

- (a) Individually held fixed income securities including U.S. Government debt, Federal Agency debt, CDs, repos or overnight LMCS sweep, net Cash in-transit, and compensating balances. (b) Commission fee rebates related to trades flowing through the Domestic and International Equity Pools. (c) General Fund investment held outside of the GeFONSI investment pool. (d) Includes EVOS Research, EVOS Habitat and EVOS Koniag Investments (e) Custodian is State Street Bank, assets are reported at amortized cost.

- (f) Custodian is USBank.
- (g) Investment represents shares in a Common Trust Fund, a passively managed index fund.

## INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF ARME

	PUBLIC	EMPLOYEES' RETIREMENT	SYSTEM	TE	ACHERS' RETIREMENT SY	STEM		-	Participar	nt Directed			
	DEFINED BENEFIT PLAN	DEFINED CONTRIBUTION DEFINED BENEFIT OD&D	DEFINED CONTRIBUTION PARTICIPANT DIRECTED	DEFINED BENEFIT PLAN	DEFINED CONTRIBUTION DEFINED BENEFIT OD&D	DEFINED CONTRIBUTION PARTICIPANT DIRECTED	JUDICIAL RETIREMENT	MILITARY RETIREMENT	SBS PLAN	DEFERRED COMP PLAN	DEFINED CONTRIBUTION RETIREE MEDICAL PLAN	DEFINED CONTRIBUTION HEALTH REIMBURSEMENT ARRANGEMENT	TOTAL ASSETS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD
INVESTED ASSETS	AY21	AY6G	AY6J	AY22	AY 6H	AY6L	AY23	AY24	AY25/GW	GW	AY6E	AY6F	
Short-term Fixed Income Pool		6	117	493	_	23	183	12	1,530		41	97	15,018
Intermediate-term Fixed Income Pool		•							1,000			· · ·	-
Broad Market Fixed Income Pool	I												-
Retirement Fixed Income Pool		-	-	900,261	-	-	12,105	10,389			-	-	2,952,373
External Domestic Fixed Income Pool		-	-	-	-	-	-	-			-	-	-
Non-retirement Domestic Fixed Income Pool													-
TIPS							4,133						4,133
High Yield Pool		-	-	80,954	-	-	1,479				-	-	260,740
International Fixed Income Pool		-	-	90,279	-	-	1,480				-	=	289,962
Tobacco Revenue Fixed Income dividually held debt securities and other instruments													-
Domestic Equity Pool		_		1,662,557	-	-	32,936	5,149			-		5,351,456
Non-retirement Domestic Equity Pool				1,012,001			52,555	2,112					-
International Equity Pool		-	-	674,853	-	-	16,054	2,135			-	-	2,177,692
SOA International Equity Pool													-
Emerging Markets Equity Pool		-	-	90,962	-	-	1,624				-	-	
Private Equity Pool		=	=	270,982		-	0.904				-	-	866,041
Real Estate Pool Other Investment Pool		· ·	-	462,916 37,963	-	-	9,801				<u> </u>	-	1,489,285 121,330
Absolute Return Pool		-	-	115,576	-	-	2,219				-	-	371,615
Mortgage-related assets		-	-	30	-	-	, ,				-	-	30
Total Investments	9,704,601	6	117	4,387,826	-	23	82,015	17,685	1,530	-	41	97	14,193,940
Income receivable	29	-	-	4	-	-	1	-	11		-	-	46
ome earned, but not distributed from (to) other funds													-
Total managed investments	9,704,630	6	118	4,387,830	-	23	82,016	17,685	1,541	_	42	97	14,193,986
				1,001,000			02,010	71,000					
Participant directed investments		-	270	<u>-</u>	-	124	-	· -	2,083,206	498,592	-	-	2,582,193
Participant directed investments  Total invested assets		6		4,387,830	-	124 147 HEDULE OF INVESTI	82,016  MENT INCOME ANI	17,685 D CHANGES IN INV	2,083,206 2,084,747 /ESTED ASSET	498,592 498,592	- 42	97	
Total invested assets  INCOME AND CHANGES IN ASSETS	s 9,704,630		270	4,387,830	-	124 147 HEDULE OF INVESTI	82,016  MENT INCOME ANI 1, 2006 through S housands of dollar	17,685 D CHANGES IN INVeptember 30, 2006	2,083,206 2,084,747 /ESTED ASSET	498,592 498,592	-	-	2,582,193 16,776,179
Total invested assets  INCOME AND CHANGES IN ASSETS  Short-term Fixed Income Pool	9,704,630		270	<u>-</u>	-	124 147 HEDULE OF INVESTI	82,016 MENT INCOME ANI 1, 2006 through S	17,685 D CHANGES IN INVeptember 30, 2006	2,083,206 2,084,747 /ESTED ASSET	498,592 498,592	-	-	2,582,193
Total invested assets  INCOME AND CHANGES IN ASSETS  Short-term Fixed Income Pool  Intermediate-term Fixed Income Pool	9,704,630		270	4,387,830	-	124 147 HEDULE OF INVESTI	82,016  MENT INCOME ANI 1, 2006 through S housands of dollar	17,685 D CHANGES IN INVeptember 30, 2006	2,083,206 2,084,747 /ESTED ASSET	498,592 498,592	-	-	2,582,193 16,776,179
Total invested assets  INCOME AND CHANGES IN ASSETS  Short-term Fixed Income Pool	9,704,630		270	4,387,830	-	124 147 HEDULE OF INVESTI	82,016  MENT INCOME ANI 1, 2006 through S housands of dollar	17,685 D CHANGES IN INVeptember 30, 2006	2,083,206 2,084,747 /ESTED ASSET	498,592 498,592	-	-	2,582,193 16,776,179
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool	9,704,630 6 1 126 1 74,992	-	270 388	4,387,830	COMBINED SCH	124 147 HEDULE OF INVESTI for the period July (in t	82,016  MENT INCOME ANI 1, 2006 through Shousands of dollar	- 17,685 D CHANGES IN INVeptember 30, 2006 rs)	2,083,206 2,084,747 /ESTED ASSET	498,592 498,592	- 42 -	- 97	2,582,193 16,776,179
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool External Domestic Fixed Income Pool Non-retirement Domestic Fixed Income Pool	9,704,630	-	270 388 1	4,387,830 12 33,935	COMBINED SCH	124 147 HEDULE OF INVESTI for the period July (in t	82,016  MENT INCOME ANI 1, 2006 through S housands of dollar  2  508 (4)	17,685  D CHANGES IN INVeptember 30, 2006 (s)	2,083,206 2,084,747 /ESTED ASSET	498,592 498,592	- 42 - -	- 97	2,582,193 16,776,179 181 
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool External Domestic Fixed Income Pool Non-retirement Domestic Fixed Income Pool	9,704,630	-	270 388 1	4,387,830 12 33,935 (95)	COMBINED SCH	124 147 HEDULE OF INVESTI for the period July (in t	82,016  MENT INCOME ANI 1, 2006 through S housands of dollar  2  508 (4) 133	17,685  D CHANGES IN INVeptember 30, 2006 (s)	2,083,206 2,084,747 /ESTED ASSET	498,592 498,592	- 42 - -	- 97	2,582,193 16,776,179 181 - - 109,807 (308) - 133
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool External Domestic Fixed Income Pool Non-retirement Domestic Fixed Income Pool TIPS High Yield Pool	9,704,630  S	-	270 388 1	4,387,830 12 33,935 (95)	COMBINED SCH	124 147 HEDULE OF INVESTI for the period July (in t	82,016  MENT INCOME ANI 1, 2006 through S housands of dollar  2  508 (4)  133 37	17,685  D CHANGES IN INVeptember 30, 2006 (s)	2,083,206 2,084,747 /ESTED ASSET	498,592 498,592	- 42 - -	- 97	2,582,193 16,776,179 181 109,807 (308) 133 6,294
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool External Domestic Fixed Income Pool Non-retirement Domestic Fixed Income Pool TIPS High Yield Pool International Fixed Income Pool	9,704,630  S	- - -	270 388	4,387,830 12 33,935 (95)	COMBINED SCH	124 147 HEDULE OF INVESTI for the period July (in t	82,016  MENT INCOME ANI 1, 2006 through S housands of dollar  2  508 (4) 133	17,685  D CHANGES IN INVeptember 30, 2006 (s)	2,083,206 2,084,747 /ESTED ASSET	498,592 498,592	- 42 - -	- - - -	2,582,193 16,776,179 181 109,807 (308) 133 6,294
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool External Domestic Fixed Income Pool Non-retirement Domestic Fixed Income Pool International Fixed Income Pool International Fixed Income Pool	9,704,630  126  1 74,992  1 (208)  1 4,299  1 1,678	- - -	270 388	4,387,830 12 33,935 (95)	COMBINED SCH	124 147 HEDULE OF INVESTI for the period July (in t	82,016  MENT INCOME ANI 1, 2006 through S housands of dollar  2  508 (4)  133 37	17,685  D CHANGES IN INVeptember 30, 2006 (s)	2,083,206 2,084,747 /ESTED ASSET	498,592 498,592	- 42 - -	- - - -	2,582,193 16,776,179 181 - - 109,807 (308) - 133
INCOME AND CHANGES IN ASSETS  Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool External Domestic Fixed Income Pool Non-retirement Domestic Fixed Income Pool TIPS  High Yield Pool International Fixed Income Pool Tobacco Revenue Fixed Income	9,704,630  126  1 74,992  1 (208)  1 4,299  1 1,678	- - -	270 388	4,387,830 12 33,935 (95) 1,959 768	COMBINED SCH	124 147 HEDULE OF INVESTI for the period July (in t	82,016  MENT INCOME ANI 1, 2006 through Shousands of dollar  2  508 (4)  133 37 13	17,685  D CHANGES IN INVeptember 30, 2006 (rs)  - 373 (1)	2,083,206 2,084,747 /ESTED ASSET	498,592 498,592	- 42 - -	- - - -	2,582,193 16,776,179 181 109,807 (308) 133 6,294 2,459
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool External Domestic Fixed Income Pool Non-retirement Domestic Fixed Income Pool International Fixed Income Pool International Fixed Income Pool	9,704,630  1 126  1 74,992  1 (208)  1 4,299  1 1,678	- - - -	270 388 1	4,387,830 12 33,935 (95)	COMBINED SCH	124 147  HEDULE OF INVESTI for the period July (in t	82,016  MENT INCOME ANI 1, 2006 through S housands of dollar  2  508 (4)  133 37	17,685  D CHANGES IN INVeptember 30, 2006 (s)	2,083,206 2,084,747 /ESTED ASSET	498,592 498,592	- 42	- 97	2,582,193 16,776,179 181 109,807 (308) - 133 6,294 2,459
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool External Domestic Fixed Income Pool Non-retirement Domestic Fixed Income Pool TIPS High Yield Pool International Fixed Income Pool Tobacco Revenue Fixed Income	9,704,630	- - - -	270 388 1	4,387,830 12 33,935 (95) 1,959 768	COMBINED SCH	124 147  HEDULE OF INVESTI for the period July (in t	82,016  MENT INCOME ANI 1, 2006 through Shousands of dollar  2  508 (4)  133 37 13	17,685  D CHANGES IN INVeptember 30, 2006 (rs)  - 373 (1)	2,083,206 2,084,747 /ESTED ASSET	498,592 498,592	- 42	- 97	2,582,193 16,776,179  181 181 109,807 (308) 133 6,294 2,459
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool External Domestic Fixed Income Pool Non-retirement Domestic Fixed Income Pool International Fixed Income Pool International Fixed Income Pool Tipss High Yield Pool International Fixed Income Pool Tobacco Revenue Fixed Income dividually held debt securities and other instruments Domestic Equity Pool Non-retirement Domestic Equity Pool International Equity Pool	9,704,630  126  1 74,992  (208)  1 4,299  1 1,678  1 143,614		270 388	12 33,935 (95) 1,959 768 65,468 28,216	COMBINED SCH	124 147  HEDULE OF INVESTI for the period July (in t	508 (4) 133 37 13 1,289 677	17,685  D CHANGES IN INVeptember 30, 2006 (s)  - 373 (1)	2,083,206 2,084,747 /ESTED ASSET	498,592 498,592	- 42	97	2,582,193 16,776,179 181 109,807 (308) 133 6,294 2,459 210,579 91,846
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool Retirement Fixed Income Pool External Domestic Fixed Income Pool Non-retirement Domestic Fixed Income Pool International Fixed Income Pool International Fixed Income Pool Tobacco Revenue Fixed Income dividually held debt securities and other instruments Domestic Equity Pool Non-retirement Domestic Equity Pool International Equity Pool SOA International Equity Pool Emerging Markets Equity Pool	9,704,630  126  1		270 388	12 33,935 (95) 1,959 768 65,468 28,216 4,857	COMBINED SCH	124 147  HEDULE OF INVESTI for the period July (in t	508 (4)	17,685  D CHANGES IN INVeptember 30, 2006 (s)  - 373 (1)	2,083,206 2,084,747 /ESTED ASSET	498,592 498,592	-	97	2,582,193 16,776,179 181 109,807 (308) 133 6,294 2,459 210,579 91,846
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool External Domestic Fixed Income Pool Non-retirement Domestic Fixed Income Pool International Fixed Income Pool International Fixed Income Pool International Fixed Income Pool Oncome Pool International Fixed Income Pool International Fixed Income Pool Oncome International Fixed Income International Fixed Income International Fourity Pool Non-retirement Domestic Equity Pool International Equity Pool SOA International Equity Pool Emerging Markets Equity Pool	9,704,630  126  1		270 388	12 33,935 (95) 1,959 768 65,468 28,216 4,857 8,056	COMBINED SCH	124 147  HEDULE OF INVESTI for the period July (in t	\$2,016  MENT INCOME ANI 1, 2006 through S housands of dollar  2  508 (4)  133 37 13  1,289 677	17,685  D CHANGES IN INVeptember 30, 2006 (s)  - 373 (1)	2,083,206 2,084,747 /ESTED ASSET	498,592 498,592	- 42	- 97	2,582,193 16,776,179  181 109,807 (308)
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool External Domestic Fixed Income Pool Non-retirement Domestic Fixed Income Pool International Fixed Income Pool Of Tobacco Revenue Fixed Income Pool International Fixed Income Pool Tobacco Revenue Fixed Income dividually held debt securities and other instruments Domestic Equity Pool Non-retirement Domestic Equity Pool International Equity Pool SOA International Equity Pool Emerging Markets Equity Pool Private Equity Pool Real Estate Pool	9,704,630  S		270 388	12 33,935 (95) 1,959 768 65,468 28,216 4,857 8,056 25,672	COMBINED SCH	124 147  HEDULE OF INVESTI for the period July (in t	508 (4) 133 37 13 1,289 677	17,685  D CHANGES IN INVeptember 30, 2006 (s)  - 373 (1)	2,083,206 2,084,747 /ESTED ASSET	498,592 498,592	-	97	2,582,193 16,776,179  181  109,807 (308) - 133 6,294 2,459 - 210,579 91,846 - 15,234 25,743 82,579
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool External Domestic Fixed Income Pool Non-retirement Domestic Fixed Income Pool Non-retirement Domestic Fixed Income Pool International Fixed Income Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity Pool International Equity Pool SOA International Equity Pool Emerging Markets Equity Pool Emerging Markets Equity Pool	9,704,630  1 126  1 74,992 (208)  1 4,299 1 1,678 1 143,614 1 62,863 1 10,353 1 17,687 1 56,363 3,183		270 388	12 33,935 (95) 1,959 768 65,468 28,216 4,857 8,056	COMBINED SCH	124 147  HEDULE OF INVESTI for the period July (in t	\$2,016  MENT INCOME ANI 1, 2006 through S housands of dollar  2  508 (4)  133 37 13  1,289 677	17,685  D CHANGES IN INVeptember 30, 2006 (s)  - 373 (1)	2,083,206 2,084,747 /ESTED ASSET	498,592 498,592	- 42	- - - - - - -	2,582,193 16,776,179  181 181 109,807 (308) 2,459 210,579 91,846 15,234 25,743 82,579
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool External Domestic Fixed Income Pool Non-retirement Domestic Fixed Income Pool International Fixed Income Pool International Fixed Income Pool International Fixed Income Pool International Fixed Income Pool Sonator Revenue Fixed Income International Fixed Income International Fixed Income International Equity Pool International Equity Pool International Equity Pool Emerging Markets Equity Pool Frivate Equity Pool Real Estate Pool Other Investment Pool Absolute Return Pool Mortgage-related assets	9,704,630  126  1		270 388	12 33,935 (95) 1,959 768 65,468 28,216 4,857 8,056 25,672 1,452	COMBINED SCH	124 147  HEDULE OF INVESTI for the period July (in t	508 (4) 1,289 677 24	17,685  D CHANGES IN INVeptember 30, 2006 (s)  - 373 (1)	2,083,206 2,084,747 /ESTED ASSET	498,592 498,592 S	- 42	- - - - - - - -	2,582,193 16,776,179 181 109,807 (308) 133 6,294 2,459 210,579 91,846 15,234 25,743 82,579 4,634 2,350
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool External Domestic Fixed Income Pool Non-retirement Domestic Fixed Income Pool International Fixed Income Pool International Fixed Income Pool International Fixed Income Pool International Fixed Income Pool Sobard Income Pool International Fixed Income Pool International Equity Pool Sobard International Equity Pool International Equity Pool Emerging Markets Equity Pool Emerging Markets Equity Pool Real Estate Pool Other Investment Pool Absolute Return Pool Mortgage-related assets Participant directed accounts	9,704,630  1 126  1 74,992  1 (208)  1 4,299  1 1,678  1 143,614  1 62,863  1 10,353  1 17,687  1 56,363  3,183  1 1,608		270 388	4,387,830  12  33,935 (95)  1,959 768  65,468  28,216  4,857 8,056 25,672 1,452 728	COMBINED SCH	124 147  HEDULE OF INVESTI for the period July (in t	\$2,016  MENT INCOME ANI 1, 2006 through S housands of dollar  2  508 (4)  133 37 13  1,289 677 24 543	17,685  D CHANGES IN INVeptember 30, 2006 (s)  -  373 (1)  209 90	2,083,206 2,084,747 /ESTED ASSET	498,592 498,592 S	- 42	- 97	2,582,193 16,776,179  181 109,807 (308) 133 6,294 2,459 210,579 91,846 15,234 25,743 82,579 4,634 2,350
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool External Domestic Fixed Income Pool Non-retirement Domestic Fixed Income Pool International Fixed Income Pool International Fixed Income Pool International Fixed Income Pool International Fixed Income Pool Sobacco Revenue Fixed Income Pool International Equity Pool International Equity Pool International Equity Pool Emerging Markets Equity Pool Emerging Markets Equity Pool Real Estate Pool Other Investment Pool Absolute Return Pool Mortgage-related assests Participant directed accounts Total investment income (loss)	9,704,630  1 126  1 74,992  1 (208)  1 4,299  1 1,678  1 143,614  1 62,863  1 10,353  1 7,687  1 56,363  1 3,183  1 608  5  3 376,559		270 388	4,387,830  12  33,935 (95)  1,959 768  65,468 28,216 4,857 8,056 25,672 1,452 728	COMBINED SCH	124 147  HEDULE OF INVESTI for the period July (in t	82,016  MENT INCOME ANI 1, 2006 through S housands of dollar  2  508 (4)  133 37 13  1,289 677 24 543 14	17,685  D CHANGES IN INVeptember 30, 2006 (s)  -  373 (1)  209 90	2,083,206 2,084,747 /ESTED ASSET: 39 81,726 81,765	498,592 498,592 S	- 42	- - - - - - -	2,582,193 16,776,179  181 109,807 (308) - 133 6,294 2,459 - 210,579 91,846 15,234 25,743 82,579 4,634 2,350 - 97,404 648,937
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool External Domestic Fixed Income Pool Non-retirement Domestic Fixed Income Pool International Fixed Income Pool On Pool International Fixed Income Pool International Fixed Income Pool International Fixed Income Pool Sonal International Fixed Income Pool International Fixed Income Pool On-Fixed Income Pool International Equity Pool Emerging Markets Equity Pool Emerging Markets Equity Pool Real Estate Pool Other Investment Pool Absolute Return Pool Mortgage-related assets Participant directed accounts Total investment Income (loss) Total invested assets, beginning of perioc	9,704,630  1 126  1 74,992  1 (208)  1 4,299  1 1,678  1 143,614  1 62,863  1 10,353  1 17,687  1 56,363  1 3,183  1 1,608  5  3 376,559  1 9,372,663		270 388	4,387,830  12  33,935 (95)  1,959 768  65,468 28,216 4,857 8,056 25,672 1,452 728  171,027 4,293,550	COMBINED SCH	124 147  HEDULE OF INVESTI for the period July (in t	\$2,016  MENT INCOME ANI 1, 2006 through S housands of dollar  2  508 (4)  133 37 13  1,289 677 24 543 14  3,235 79,276	17,685  D CHANGES IN INVeptember 30, 2006 (s)  -  373 (1)  209 90  671 15,673	2,083,206 2,084,747 /ESTED ASSET: 39 81,726 81,765 2,022,377	498,592 498,592 S 15,675 15,675 483,955	- 42	- - - - - - - - - - - - - - - -	2,582,193 16,776,179 181 181 109,807 (308) 133 6,294 2,459 210,579 91,846
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool External Domestic Fixed Income Pool Non-retirement Domestic Fixed Income Pool TipS High Yield Pool International Fixed Income Pool Tobacco Revenue Fixed Income Pool Tobacco Revenue Fixed Income Pool International Fixed Income Pool Tobacco Revenue Fixed Income International Fixed Income Sola International Equity Pool International Equity Pool Sola International Equity Pool Emerging Markets Equity Pool Real Estate Pool Other Investment Pool Absolute Return Pool Mortgage-related assets Participant directed accounts Total invested assets, beginning of perioc Net contributions (withdrawals)	9,704,630  1 126  1 74,992  1 (208)  1 4,299  1 1,678  1 143,614  1 62,863  1 10,353  1 17,687  1 56,363  3,183  1 1,608  5		270 388	4,387,830  12  33,935 (95)  1,959 768  65,468 28,216 4,857 8,056 25,672 1,452 728	COMBINED SCH	124 147  HEDULE OF INVESTI for the period July (in t	82,016  MENT INCOME ANI 1, 2006 through S housands of dollar  2  508 (4)  133 37 13  1,289 677 24 543 14	17,685  D CHANGES IN INVeptember 30, 2006 (s)  -  373 (1)  209 90	2,083,206 2,084,747 /ESTED ASSET: 39 81,726 81,765	498,592 498,592 S	- 42 42	- 97	2,582,193 16,776,179 181 181 109,807 (308) 133 6,294 2,459 210,579 91,846 15,234 25,743 82,579 4,634 2,350 97,404 648,937 16,267,495
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool External Domestic Fixed Income Pool Non-retirement Domestic Fixed Income Pool International Fixed Income Pool International Fixed Income Pool International Fixed Income Pool Tobacco Revenue Fixed Income Pool Tobacco Revenue Fixed Income Pool International Equity Pool Non-retirement Domestic Equity Pool International Equity Pool SOA International Equity Pool Emerging Markets Equity Pool Emerging Markets Equity Pool Real Estate Pool Other Investment Pool Absolute Return Pool Mortgage-related assets Participant directed accounts Total investment income (loss)	9,704,630  1 126  1 74,992 (208)  1 4,299 1 1,678 1 143,614 1 62,863 1 10,353 1 17,687 1 56,363 3,183 1 1,608 6 6 7 376,559 1 9,372,663		270 388	4,387,830  12  33,935 (95)  1,959 768  65,468 28,216 4,857 8,056 25,672 1,452 728  171,027 4,293,550	COMBINED SCH	124 147  HEDULE OF INVESTI for the period July (in t	\$2,016  MENT INCOME ANI 1, 2006 through S housands of dollar  2  508 (4)  133 37 13  1,289 677 24 543 14  3,235 79,276	17,685  D CHANGES IN INVeptember 30, 2006 (s)  -  373 (1)  209 90  671 15,673	2,083,206 2,084,747 /ESTED ASSET: 39 81,726 81,765 2,022,377	498,592 498,592 S 15,675 15,675 483,955	- 42	- - - - - - - - - - - - - - - -	2,582,193 16,776,179 181 109,807 (308) 133 6,294 2,459 210,579 91,846 15,234 25,743 82,579 4,634 2,350 97,404

- (a) Individually held fixed income securities including U.S. Government debt, Federal Agency debt, CDs, repos or overnight LMCS sweep, net Cash in-transit, and compensating balances. (b) Commission fee rebates related to trades flowing through the Domestic and International Equity Pools. (c) General Fund investment held outside of the GeFONSI investment pool. (d) Includes EVOS Research, EVOS Habitat and EVOS Koniag Investments (e) Custodian is State Street Bank, assets are reported at amortized cost.

- (f) Custodian is USBank. (g) Investment represents shares in a Common Trust Fund, a passively managed index fund.